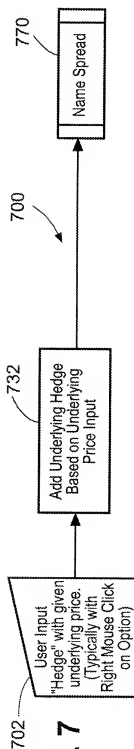
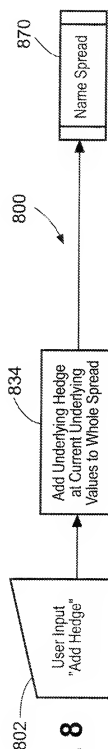
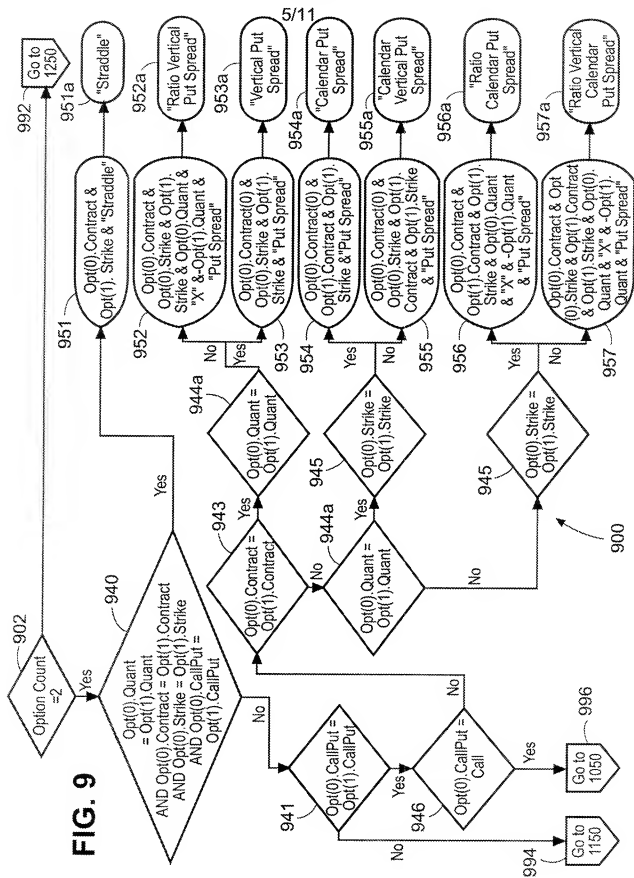
**FIG. 6****FIG. 7****FIG. 8**



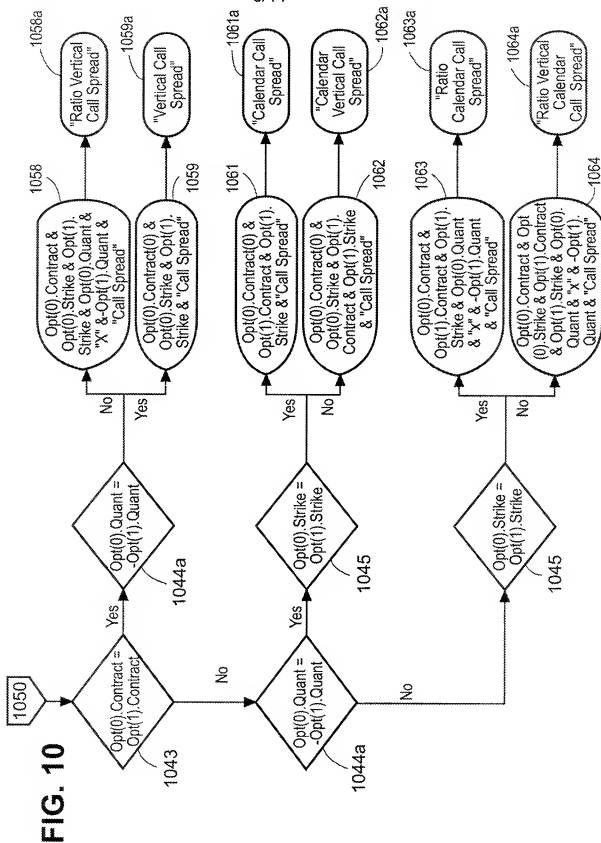


FIG. 11

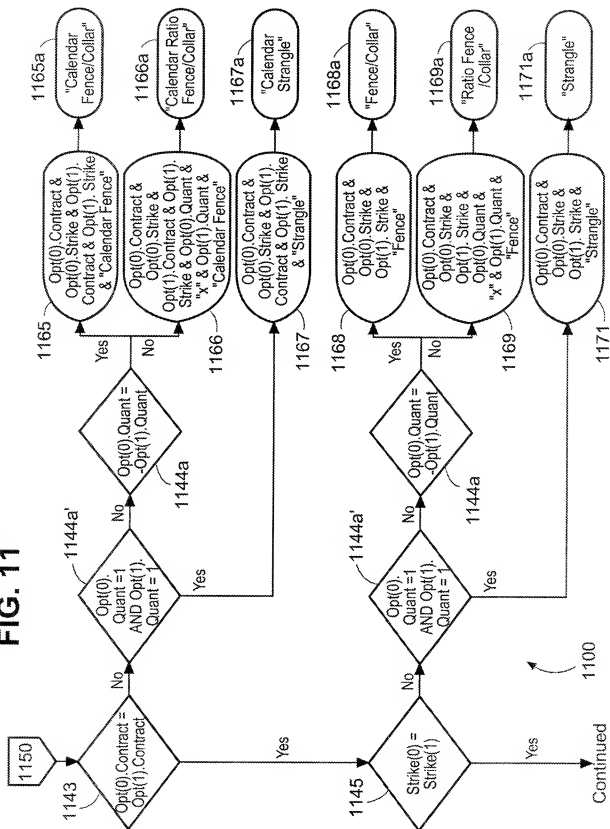


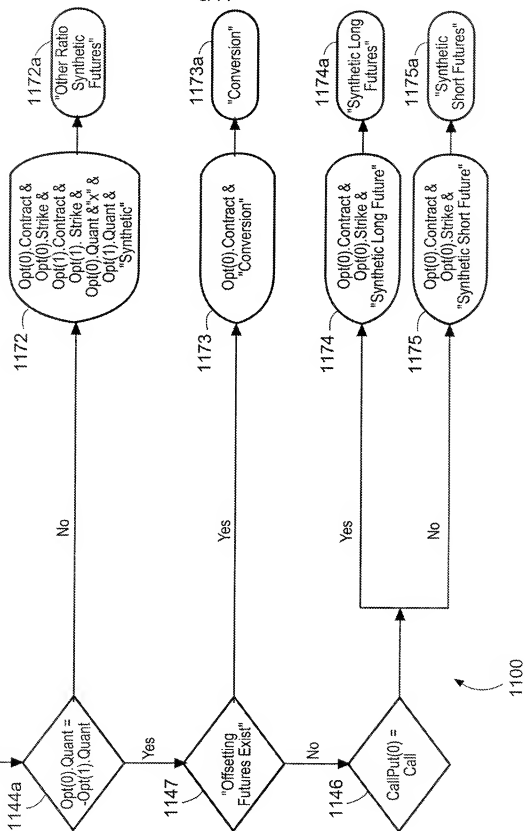
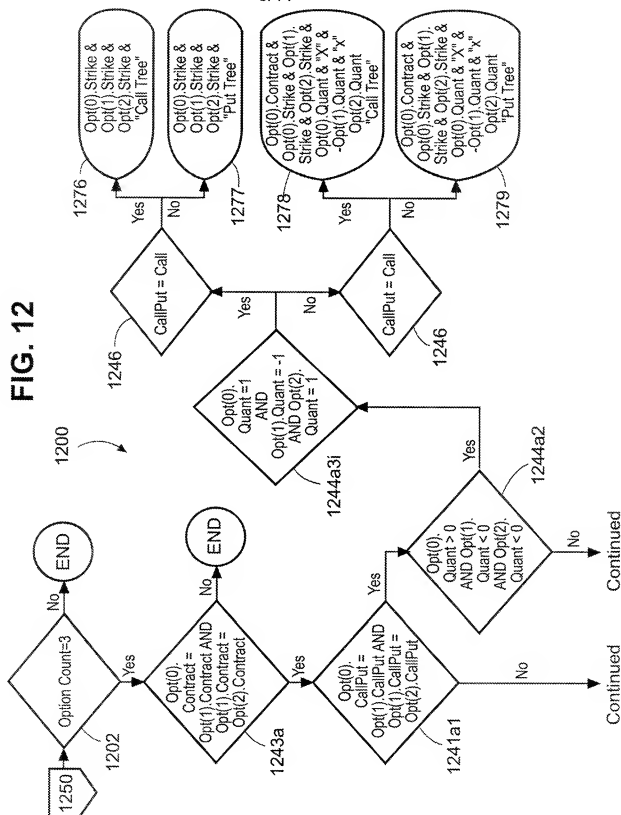
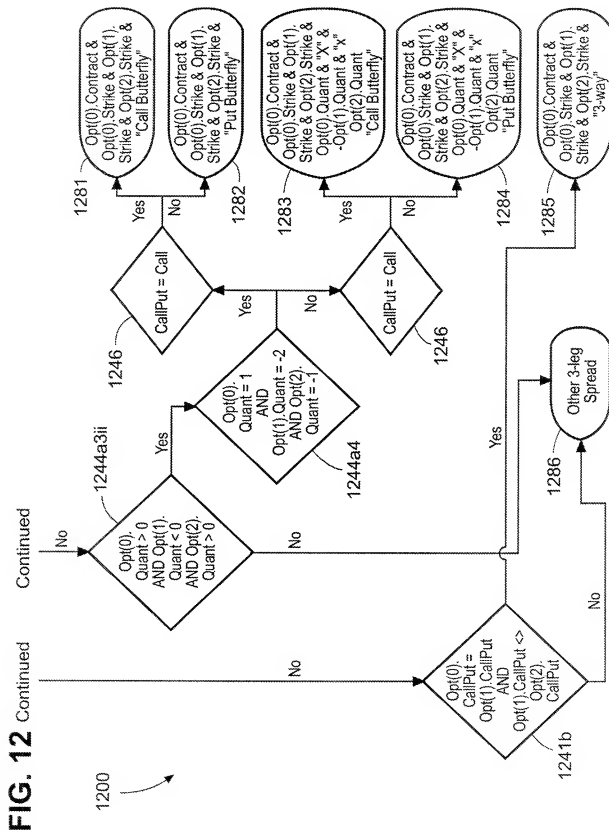
FIG. 11
continued

FIG. 12



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Replacement Sheet

11/11

FIG. 13

1393a 1393b 1393c 1393d 1395b 1396a 1396b 1396c 1390 1396d 1396e

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File	Option	Futures	Window	Q Pending	Help	RP	Avail	Clear	Chgt
2/24/04									
Buy Sell									
HO: Gold: Crude: Heating Oil: Nat Gas: 1 (oil-back): Heat Crack: CL: CSO:									
HO4	8851	HO4	8736	HO4	8521	HO4	8336	HO4	8246
7300	1551	0	7300	1452	17	7300	1316	96	7300
7400	1451	0	7400	1357	22	7400	1230	111	7400
7500	1351	0	7500	1257	27	7500	1136	202	7500
7600	1151	0	7600	1157	32	7600	1036	293	7600
7700	951	0	7700	989	53	7800	906	187	7800
7800	951	0	7900	901	66	7900	831	211	7900
7900	951	0	8000	817	81	8000	759	238	8000
8000	851	0	8100	734	99	8100	699	279	8100
8100	751	0	8200	655	120	8200	646	325	8200
8200	651	0	8300	585	150	8300	596	376	8300
8300	551	0	8400	524	188	8400	551	430	8400
8400	451	0	8500	467	231	8500	508	487	8500
8500	352	1	8600	415	279	8600	458	537	8600
8600	256	5	8700	368	332	8700	408	587	8700
8700	169	18	8800	319	383	8800	361	640	8800
8800	99	48	8900	271	435	8900	318	696	8900
8900	49	98	9000	228	492	9000	277	756	9000
9000	19	169	9100	189	553	9100	250	829	9100
9100	6	255	9200	155	619	9200	229	907	9200
9200	1	351	9300	130	694	9300	209	988	9300
9300	0	449	9400	112	776	9400	192	1070	9400
9400	0	549	9500	96	860	9500	176	1154	9500
9500	0	649	9600	83	947	9600	162	1239	9600
9600	0	749	9700	72	1035	9700	149	1326	9700
9700	0	849	9800	62	1115	9800	137	1415	9800
9800	0	949	9900	52	1195	9900	124	1495	9900
9900	0	1049	10000	42	1275	10000	111	1575	10000
10000	0	1149	10100	32	1355	10100	98	1655	10100
10100	0	1249	10200	22	1435	10200	85	1735	10200
10200	0	1349	10300	12	1515	10300	72	1815	10300
10300	0	1449	10400	2	1595	10400	60	1895	10400
10400	0	1549	10500	0	1675	10500	48	1975	10500
10500	0	1649	10600	0	1755	10600	36	2055	10600
10600	0	1749	10700	0	1835	10700	24	2135	10700
10700	0	1849	10800	0	1915	10800	12	2215	10800
10800	0	1949	10900	0	1995	10900	0	2295	10900
10900	0	2049	11000	0	2075	11000	0	2375	11000
11000	0	2149	11100	0	2155	11100	0	2455	11100
11100	0	2249	11200	0	2235	11200	0	2535	11200
11200	0	2349	11300	0	2315	11300	0	2615	11300
11300	0	2449	11400	0	2395	11400	0	2695	11400
11400	0	2549	11500	0	2475	11500	0	2775	11500
11500	0	2649	11600	0	2555	11600	0	2855	11600
11600	0	2749	11700	0	2635	11700	0	2935	11700
11700	0	2849	11800	0	2715	11800	0	3015	11800
11800	0	2949	11900	0	2795	11900	0	3095	11900
11900	0	3049	12000	0	2875	12000	0	3175	12000
12000	0	3149	12100	0	2955	12100	0	3255	12100
12100	0	3249	12200	0	3035	12200	0	3335	12200
12200	0	3349	12300	0	3115	12300	0	3415	12300
12300	0	3449	12400	0	3195	12400	0	3495	12400
12400	0	3549	12500	0	3275	12500	0	3575	12500
12500	0	3649	12600	0	3355	12600	0	3655	12600
12600	0	3749	12700	0	3435	12700	0	3735	12700
12700	0	3849	12800	0	3515	12800	0	3815	12800
12800	0	3949	12900	0	3595	12900	0	3895	12900
12900	0	4049	13000	0	3675	13000	0	3975	13000
13000	0	4149	13100	0	3755	13100	0	4055	13100
13100	0	4249	13200	0	3835	13200	0	4135	13200
13200	0	4349	13300	0	3915	13300	0	4215	13300
13300	0	4449	13400	0	3995	13400	0	4295	13400
13400	0	4549	13500	0	4075	13500	0	4375	13500
13500	0	4649	13600	0	4155	13600	0	4455	13600
13600	0	4749	13700	0	4235	13700	0	4535	13700
13700	0	4849	13800	0	4315	13800	0	4615	13800
13800	0	4949	13900	0	4395	13900	0	4695	13900
13900	0	5049	14000	0	4475	14000	0	4775	14000
14000	0	5149	14100	0	4555	14100	0	4855	14100
14100	0	5249	14200	0	4635	14200	0	4935	14200
14200	0	5349	14300	0	4715	14300	0	5015	14300
14300	0	5449	14400	0	4795	14400	0	5095	14400
14400	0	5549	14500	0	4875	14500	0	5175	14500
14500	0	5649	14600	0	4955	14600	0	5255	14600
14600	0	5749	14700	0	5035	14700	0	5335	14700
14700	0	5849	14800	0	5115	14800	0	5415	14800
14800	0	5949	14900	0	5195	14900	0	5495	14900
14900	0	6049	15000	0	5275	15000	0	5575	15000
15000	0	6149	15100	0	5355	15100	0	5655	15100
15100	0	6249	15200	0	5435	15200	0	5735	15200
15200	0	6349	15300	0	5515	15300	0	5815	15300
15300	0	6449	15400	0	5595	15400	0	5895	15400
15400	0	6549	15500	0	5675	15500	0	5975	15500
15500	0	6649	15600	0	5755	15600	0	6055	15600
15600	0	6749	15700	0	5835	15700	0	6135	15700
15700	0	6849	15800	0	5915	15800	0	6215	15800
15800	0	6949	15900	0	5995	15900	0	6295	15900
15900	0	7049	16000	0	6075	16000	0	6375	16000
16000	0	7149	16100	0	6155	16100	0	6455	16100
16100	0	7249	16200	0	6235	16200	0	6535	16200
16200	0	7349	16300	0	6315	16300	0	6615	16300
16300	0	7449	16400	0	6395	16400	0	6695	16400
16400	0	7549	16500	0	6475	16500	0	6775	16500
16500	0	7649	16600	0	6555	16600	0	6855	16600
16600	0	7749	16700	0	6635	16700	0	6935	16700
16700	0	7849	16800	0	6715	16800	0	7015	16800
16800	0	7949	16900	0	6795	16900	0	7095	16900
16900	0	8049	17000	0	6875	17000	0	7175	17000
17000	0	8149	17100	0	6955	17100	0	7255	17100
17100	0	8249	17200	0	7035	17200	0	7335	17200
17200	0	8349	17300	0	7115	17300	0	7415	17300
17300	0	8449	17400	0	7195	17400	0	7495	17400
17400	0	8549	17500	0	7275	17500	0	7575	17500
17500	0	8649	17600	0	7355	17600	0	7655	17600
17600	0	8749	17700	0	7435	17700	0	7735	17700
17700	0	8849	17800	0	7515	17800	0	7815	17800
17800	0	8949	17900	0	7595	17900	0	7895	17900
17900	0	9049	18000	0	7675	18000	0	7975	18000
18000	0	9149	18100	0	7755	18100	0	8055	18100
18100	0	9249	18200	0	7835	18200	0	8135	18200
18200	0	9349	18300	0	7915	18300	0	8215	18300
18300	0	9449	18400	0	7995	18400	0	8295	18400
18400	0	9549	18500	0	8075	18500	0	8375	18500
18500	0	9649	18600	0	8155	18600	0	8455	18600
18600	0	9749	18700	0	8235	18700	0	8535	18700
18700	0	9849	18800	0	8315	18800	0	8615	18800
18800	0	9949	18900	0	8395	18900	0	8695	18900
18900	0	10049	19000	0	8475	19000	0	8775	19000
19000	0	10149	19100	0	8555	19100	0	8855	19100
19100	0	10249	19200	0	8635	19200	0	8935	19200
19200	0	10349	19300	0	8715	19300	0	9015	19300
19300	0	10449	19400	0	8795	19400	0	9095	19400
19400	0	10549	19500	0	8875	19500	0	9175	19500
19500	0	10649	19600	0	8955	19600	0	9255	19600
19600	0	10749	19700	0	9035	19700	0	9335	19700
19700	0	10849	19800	0	9115	19800	0	9415	19800
19800	0	10949	19900	0	9195	19900	0	9495	19900
19900	0	11049	20000	0	9275	20000	0	9575	20000

delta: 22.4, gamma: 1.49, vega: 2.77, theta: -1.19, vol: 2.14										
Futures										
GC:CL	HO4	8851	HO4	8736	HO4	8521	HO4	8336	HO4	8246
7300	1551	0	7300	1452	17	7300	1316	96	7300	1264
7400	1451	0	7400	1357	22	7400				